

ABSTRAK

Tujuan penelitian ini untuk mengetahui dan menganalisis pengaruh *Current Ratio* (CR), *Debt to Equity Ratio* (DER), *Return On Equity* (ROE) dan *Earning Per Share* (EPS) terhadap *return* saham pada perusahaan farmasi yang terdaftar di Bursa Efek Indonesia periode 2012 hingga 2016.

Teknik penelitian sampel yang digunakan adalah dengan metode sampel jenuh pada perusahaan farmasi yang terdaftar di Bursa Efek Indonesia periode 2012 hingga 2016 sebanyak 7 perusahaan farmasi. Metode analisis yang digunakan adalah analisis regresi berganda dengan alat bantu aplikasi SPSS versi 24.

Hasil uji kelayakan model diketahui bahwa variabel *Current Ratio* (CR), *Debt to Equity Ratio* (DER), *Return On Equity* (ROE) dan *Earning Per Share* (EPS) mempunyai pengaruh yang signifikan terhadap *return* saham. Dari hasil uji hipotesis menunjukkan bahwa variabel *Debt to Equity Ratio* (DER) berpengaruh signifikan terhadap *return* saham sedangkan variabel *Current Ratio* (CR), *Return On Equity* (ROE) dan *Earning Per Share* (EPS) tidak berpengaruh secara signifikan terhadap *return* saham.

Kata kunci : *Current Ratio* (CR), *Debt to Equity Ratio* (DER), *Return On Equity* (ROE), *Earning Per Share* (EPS) dan *Return Saham*.

ABSTRACT

The purpose of this research is to know and analyze the influence of Current Ratio (CR), Debt to Equity Ratio (DER), Return On Equity (ROE) and Earning Per Share (EPS) to stock returns in pharmaceutical companies which listed in Indonesia Stock Exchange at 2012 to 2016 period.

Sample research technique used is by saturated sample method on pharmaceutical companies which listed in Indonesia Stock Exchange at 2012 to 2016 period as many as 7 pharmaceutical companies. The analytical method used is multiple regression analysis with using SPSS application tool version 24.

The result of model feasibility test is known that the variable of Current Ratio (CR), Debt to Equity Ratio (DER), Return On Equity (ROE) and Earning Per Share (EPS) have significant influence to stock return. From result of hypothesis test show that Debt to Equity Ratio (DER) variable have significant influence to stock return while variable of Current Ratio (CR), Return On Equity (ROE) and Earning Per Share (EPS) have no significant influence to stock return.

Keywords: Current ratio (CR), debt to equity ratio (DER), return on equity (ROE), earning per share (EPS) and stock return.

